

## Appendix B

# Go straight

A HAMILTONIAN SYSTEM is said to be *integrable* if one can find a change of coordinates to an action-angle coordinate frame where the phase-space dynamics is described by motion on circles, one circle for each degree of freedom. In the same spirit, a natural description of a hyperbolic, unstable flow would be attained if one found a change of coordinates into a frame where the stable/unstable manifolds are straight lines, and the flow is along hyperbolas. Achieving this globally for anything but a handful of contrived examples is a pipe dream. Nevertheless, as we shall now show, we can make some headway on straightening out the flow locally.

There is much more to this story than what we touch upon here: other tricks and methods to construct regularizations, what kind of singularities could be regularized, etc.. Even though such nonlinear coordinate transformations are very important, especially in celestial mechanics, we shall not use them much in what follows, so you can safely skip this chapter on the first reading. Except, perhaps, you might like transformations that turn a Keplerian ellipse into a harmonic oscillator (example B.2) and regularize the 2-body Coulomb collisions (sect. B.2) in classical helium.



### B.1 Rectification of flows

A profitable way to exploit invariance of dynamics under smooth conjugacies is to use it to pick out the simplest possible representative of an equivalence class. These are just words, as we have no clue how to pick such ‘canonical’ representations, but for smooth flows we can always do it locally and for sufficiently short time, by appealing to the *rectification theorem*, a fundamental theorem of ordinary differential equations. The theorem tells us that a solution exists (at least for a short time interval) and what it looks like. The rectification theorem holds in the neighborhood of points of the vector field  $v(x)$  that are not singular, that is, everywhere except for the equilibrium points (2.8), and points at which  $v$  is infinite.

According to the theorem, in a small neighborhood of a non-singular point there exists a change of coordinates  $y = h(x)$  such that  $\dot{x} = v(x)$  in the new, *canonical* coordinates takes form

$$\begin{aligned} \dot{y}_1 &= \dot{y}_2 = \dots = \dot{y}_{d-1} = 0 \\ \dot{y}_d &= 1, \end{aligned} \tag{B.1}$$

with unit velocity flow along  $y_d$ , and no flow along any of the remaining directions. This is an example of a one-parameter Lie group of transformations, with the finite time  $\tau$  action

exercise 9A.3  
exercise B.1

$$\begin{aligned} y'_i &= y_i, \quad i = 1, 2, \dots, d-1 \\ y'_d &= y_d + \tau. \end{aligned}$$

**Example B.1 Harmonic oscillator, rectified:** As a simple example of global rectification of a flow consider the harmonic oscillator

$$\dot{q} = p, \quad \dot{p} = -q. \tag{B.2}$$

The trajectories  $x(t) = (q(t), p(t))$  circle around the origin, so a fair guess is that the system would have a simpler representation in polar coordinates  $y = (r, \theta)$ :

$$h^{-1} : \begin{cases} q = h_1^{-1}(r, \theta) = r \cos \theta \\ p = h_2^{-1}(r, \theta) = r \sin \theta \end{cases} \tag{B.3}$$

The Jacobian matrix,  $\partial h_i / \partial x_j$ , of the transformation is

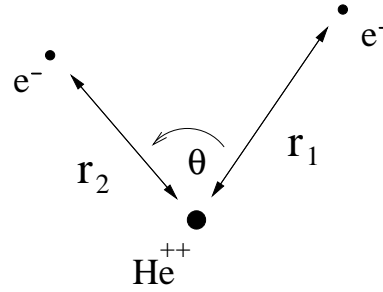
$$h' = \begin{pmatrix} \cos \theta & \sin \theta \\ -\frac{\sin \theta}{r} & \frac{\cos \theta}{r} \end{pmatrix} \tag{B.4}$$

resulting in (2.15) of rectified form

exercise 5.1

$$\begin{pmatrix} \dot{r} \\ \dot{\theta} \end{pmatrix} = \begin{pmatrix} \cos \theta & \sin \theta \\ -\frac{\sin \theta}{r} & \frac{\cos \theta}{r} \end{pmatrix} \begin{pmatrix} \dot{q} \\ \dot{p} \end{pmatrix} = \begin{pmatrix} 0 \\ -1 \end{pmatrix}. \tag{B.5}$$

In the new coordinates the radial coordinate  $r$  is constant, and the angular coordinate  $\theta$  wraps around a cylinder with constant angular velocity. There is a subtle point in this change of coordinates: the domain of the map  $h^{-1}$  is not the plane  $\mathbb{R}^2$ , but rather the plane minus the origin. We mapped a plane into a cylinder, and coordinate transformations should not change the topology of the space in which the dynamics takes place; the coordinate transformation is not defined on the equilibrium point  $x = (0, 0)$ , or  $r = 0$ .



**Figure B.1:** Coordinates for the helium three body problem in the plane.



**Figure B.2:** Collinear helium, with the two electrons on opposite sides of the nucleus.

## B.2 Collinear helium

(G. Tanner)



So far much has been said about 1-dimensional maps, game of pinball and other curious but rather idealized dynamical systems. If you have become impatient and started wondering what good are the methods learned so far in solving real life physical problems, good news are here. We will apply here concepts of nonlinear dynamics to nothing less than the helium, a dreaded three-body Coulomb problem.

Can we really jump from three static disks directly to three charged particles moving under the influence of their mutually attracting or repelling forces? It turns out, we can, but we have to do it with care. The full problem is indeed not accessible in all its detail, but we are able to analyze a somewhat simpler subsystem—collinear helium. This system plays an important role in the classical and quantum dynamics of the full three-body problem.

The classical helium system consists of two electrons of mass  $m_e$  and charge  $-e$  moving about a positively charged nucleus of mass  $m_{he}$  and charge  $+2e$ .

The helium electron-nucleus mass ratio  $m_{he}/m_e = 1836$  is so large that we may work in the infinite nucleus mass approximation  $m_{he} = \infty$ , fixing the nucleus at the origin. Finite nucleus mass effects can be taken into account without any substantial difficulty. We are now left with two electrons moving in three spatial dimensions around the origin. The total angular momentum of the combined electron system is still conserved. In the special case of angular momentum  $L = 0$ , the electrons move in a fixed plane containing the nucleus. The three body problem can then be written in terms of three independent coordinates only, the electron-nucleus distances  $r_1$  and  $r_2$  and the inter-electron angle  $\Theta$ , see figure B.1.

This looks like something we can lay our hands on; the problem has been reduced to three degrees of freedom, six phase-space coordinates in all, and the total energy is conserved. But let us go one step further; the electrons are attracted by the nucleus but repelled by each other. They will tend to stay as far away from

each other as possible, preferably on opposite sides of the nucleus. It is thus worth having a closer look at the situation where the three particles are all on a line with the nucleus being somewhere between the two electrons. If we, in addition, let the electrons have momenta pointing towards the nucleus as in figure B.2, then there is no force acting on the electrons perpendicular to the common interparticle axis. That is, if we start the classical system on the dynamical subspace  $\Theta = \pi$ ,  $\frac{d}{dt}\Theta = 0$ , the three particles will remain in this *collinear configuration* for all times.

### B.2.1 Scaling

In what follows we will restrict the dynamics to this collinear subspace. It is a system of two degrees of freedom with the Hamiltonian

$$H = \frac{1}{2m_e} (p_1^2 + p_2^2) - \frac{2e^2}{r_1} - \frac{2e^2}{r_2} + \frac{e^2}{r_1 + r_2} = E, \quad (\text{B.6})$$

where  $E$  is the total energy. As the dynamics is restricted to the fixed energy shell, the four phase-space coordinates are not independent; the energy shell dependence can be made explicit by writing

$$(r_1, r_2, p_1, p_2) \rightarrow (r_1(E), r_2(E), p_1(E), p_2(E)).$$

We will first consider the dependence of the dynamics on the energy  $E$ . A simple analysis of potential versus kinetic energy tells us that if the energy is positive both electrons can escape to  $r_i \rightarrow \infty$ ,  $i = 1, 2$ . More interestingly, a single electron can still escape even if  $E$  is negative, carrying away an unlimited amount of kinetic energy, as the total energy of the remaining inner electron has no lower bound. Not only that, but one electron *will* escape eventually for almost all starting conditions. The overall dynamics thus depends critically on whether  $E > 0$  or  $E < 0$ . But how does the dynamics change otherwise with varying energy? Fortunately, not at all. Helium dynamics remains invariant under a change of energy up to a simple scaling transformation; a solution of the equations of motion at a fixed energy  $E_0 = -1$  can be transformed into a solution at an arbitrary energy  $E < 0$  by scaling the coordinates as

$$r_i(E) = \frac{e^2}{(-E)} r_i, \quad p_i(E) = \sqrt{-m_e E} p_i, \quad i = 1, 2,$$

together with a time transformation  $t(E) = e^2 m_e^{1/2} (-E)^{-3/2} t$ . We include the electron mass and charge in the scaling transformation in order to obtain a non-dimensionalized Hamiltonian of the form

$$H = \frac{p_1^2}{2} + \frac{p_2^2}{2} - \frac{2}{r_1} - \frac{2}{r_2} + \frac{1}{r_1 + r_2} = -1. \quad (\text{B.7})$$

The case of negative energies chosen here is the most interesting one for us. It exhibits chaos, unstable periodic orbits and is responsible for the bound states and resonances of the quantum problem.

## B.2.2 Regularization of two–body collisions

Next, we have a closer look at the singularities in the Hamiltonian (B.7). Whenever two bodies come close to each other, accelerations become large, numerical routines require lots of small steps, and numerical precision suffers. No numerical routine will get us through the singularity itself, and in collinear helium electrons have no option but to collide with the nucleus. Hence a *regularization* of the differential equations of motions is a necessary prerequisite to any numerical work on such problems, both in celestial mechanics (where a spaceship executes close approaches both at the start and its destination) and in quantum mechanics (where much of semiclassical physics is dominated by returning classical orbits that probe the quantum wave function at the nucleus).

There is a fundamental difference between two–body collisions  $r_1 = 0$  or  $r_2 = 0$ , and the triple collision  $r_1 = r_2 = 0$ . Two–body collisions can be regularized, with the singularities in equations of motion removed by a suitable coordinate transformation together with a time transformation preserving the Hamiltonian structure of the equations. Such regularization is not possible for the triple collision, and solutions of the differential equations can not be continued through the singularity at the origin. As we shall see, the chaos in collinear helium originates from this singularity of triple collisions.

A regularization of the two–body collisions is achieved by means of the Kustaanheimo–Stiefel (KS) transformation, which consists of a coordinate dependent time transformation which stretches the time scale near the origin, and a canonical transformation of the phase-space coordinates. In order to motivate the method, we apply it first to the 1-dimensional Kepler problem

$$H = \frac{1}{2}p^2 - \frac{2}{x} = E. \quad (\text{B.8})$$

**Example B.2 Keplerian ellipse, rectified:** *To warm up, consider the  $E = 0$  case, starting at  $x = 0$  at  $t = 0$ . Even though the equations of motion are singular at the initial point, we can immediately integrate*

$$\frac{1}{2}\dot{x}^2 - \frac{2}{x} = 0$$

*by means of separation of variables*

$$\sqrt{x}dx = 2 dt, \quad x = (3t)^{\frac{2}{3}}, \quad (\text{B.9})$$

*and observe that the solution is not singular. The aim of regularization is to compensate for the infinite acceleration at the origin by introducing a fictitious time, in terms of which the passage through the origin is smooth.*

A time transformation  $dt = f(q, p)d\tau$  for a system described by a Hamiltonian  $H(q, p) = E$  leaves the Hamiltonian structure of the equations of motion unaltered, if the Hamiltonian itself is transformed into  $\mathcal{H}(q, p) = f(q, p)(H(q, p) - E)$ . For the 1-dimensional Coulomb problem with (B.8) we choose the time transformation  $dt = xd\tau$  which lifts the  $|x| \rightarrow 0$  singularity in (B.8) and leads to a new Hamiltonian

$$\mathcal{H} = \frac{1}{2}xp^2 - 2 - Ex = 0. \quad (\text{B.10})$$

The solution (B.9) is now parameterized by the fictitious time  $d\tau$  through a pair of equations

$$x = \tau^2, \quad t = \frac{1}{3}\tau^3.$$

The equations of motion are, however, still singular as  $x \rightarrow 0$ :

$$\frac{d^2x}{d\tau^2} = -\frac{1}{2x} \frac{dx}{d\tau} + xE.$$

Appearance of the square root in (B.9) now suggests a canonical transformation of form

$$x = Q^2, \quad p = \frac{P}{2Q} \quad (\text{B.11})$$

which maps the Kepler problem into that of a harmonic oscillator with Hamiltonian

$$H(Q, P) = \frac{1}{8}P^2 - EQ^2 = 2, \quad (\text{B.12})$$

with all singularities completely removed.

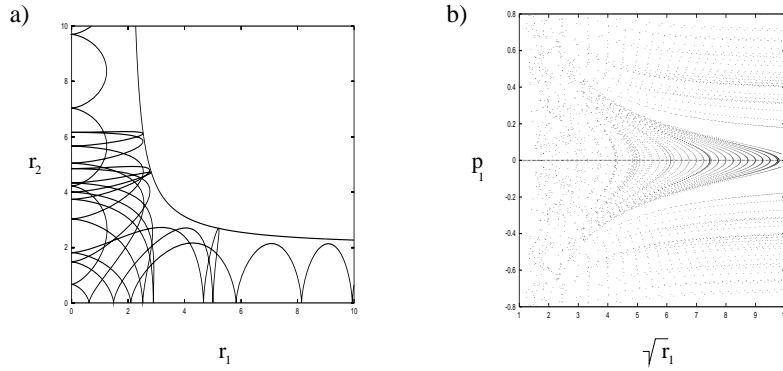
We now apply this method to collinear helium. The basic idea is that one seeks a higher-dimensional generalization of the ‘square root removal’ trick (B.11), by introducing a new vector  $Q$  with property  $r = |Q|^2$ . In this simple 1-dimensional example the KS transformation can be implemented by

$$r_1 = Q_1^2, \quad r_2 = Q_2^2, \quad p_1 = \frac{P_1}{2Q_1}, \quad p_2 = \frac{P_2}{2Q_2} \quad (\text{B.13})$$

and reparameterization of time by  $d\tau = dt/r_1r_2$ . The singular behavior in the original momenta at  $r_1$  or  $r_2 = 0$  is again compensated by stretching the time scale at these points. The Hamiltonian structure of the equations of motions with respect to the new time  $\tau$  is conserved, if we consider the Hamiltonian

$$H_{ko} = \frac{1}{8}(Q_2^2P_1^2 + Q_1^2P_2^2) - 2R_{12}^2 + Q_1^2Q_2^2(-E + 1/R_{12}^2) = 0 \quad (\text{B.14})$$

**Figure B.3:** (a) A typical trajectory in the  $[r_1, r_2]$  plane; the trajectory enters here along the  $r_1$  axis and escapes to infinity along the  $r_2$  axis; (b) Poincaré map ( $r_2=0$ ) for collinear helium. Strong chaos prevails for small  $r_1$  near the nucleus.



with  $R_{12} = (Q_1^2 + Q_2^2)^{1/2}$ , and we will take  $E = -1$  in what follows. The equations of motion now have the form

$$\begin{aligned} \dot{P}_1 &= 2Q_1 \left[ 2 - \frac{P_2^2}{8} - Q_2^2 \left( 1 + \frac{Q_2^2}{R_{12}^4} \right) \right]; & \dot{Q}_1 &= \frac{1}{4} P_1 Q_2^2 \\ \dot{P}_2 &= 2Q_2 \left[ 2 - \frac{P_1^2}{8} - Q_1^2 \left( 1 + \frac{Q_1^2}{R_{12}^4} \right) \right]; & \dot{Q}_2 &= \frac{1}{4} P_2 Q_1^2. \end{aligned} \quad (\text{B.15})$$

Individual electron–nucleus collisions at  $r_1 = Q_1^2 = 0$  or  $r_2 = Q_2^2 = 0$  no longer pose a problem to a numerical integration routine. The equations (B.15) are singular only at the triple collision  $R_{12} = 0$ , i.e., when both electrons hit the nucleus at the same time.

The new coordinates and the Hamiltonian (B.14) are very useful when calculating trajectories for collinear helium; they are, however, less intuitive as a visualization of the three-body dynamics. We will therefore refer to the old coordinates  $r_1, r_2$  when discussing the dynamics and the periodic orbits.

To summarize, we have brought a 3-body problem into a form where the 2-body collisions have been transformed away, and the phase-space trajectories computable numerically. To appreciate the full beauty of what has been attained, you have to fast-forward to quantum chaos part of [ChaosBook.org](http://ChaosBook.org); we are already ‘almost’ ready to quantize helium by semiclassical methods.



fast track:  
chapter 5, p. 98

### B.3 Rectification of maps



In sect. B.1 we argued that nonlinear coordinate transformations can be profitably employed to simplify the representation of a flow. We shall now apply the same idea to nonlinear maps, and determine a smooth nonlinear change of coordinates that flattens out the vicinity of a fixed point and makes the map *linear* in an open

neighborhood. In its simplest form the idea can be implemented only for an isolated nondegenerate fixed point (otherwise one needs the normal form expansion around the point), and only in a finite neighborhood of a point, as the conjugating function in general has a finite radius of convergence. In sect. B.4 we will extend the method to periodic orbits.

### B.3.1 Rectification of a fixed point in one dimension

exercise B.3

Consider a 1-dimensional map  $x_{n+1} = f(x_n)$  with a fixed point at  $x = 0$ , with stability  $\Lambda = f'(0)$ . If  $|\Lambda| \neq 1$ , one can determine the power series for a smooth conjugation  $h(x)$  centered at the fixed point,  $h(0) = 0$ , that flattens out the neighborhood of the fixed point

$$f(x) = h^{-1}(\Lambda h(x)) \quad (\text{B.16})$$

and replaces the nonlinear map  $f(x)$  by a *linear* map  $y_{n+1} = \Lambda y_n$ .

To compute the conjugation  $h$  we use the functional equation  $h^{-1}(\Lambda x) = f(h^{-1}(x))$  and the expansions

$$\begin{aligned} f(x) &= \Lambda x + x^2 f_2 + x^3 f_3 + \dots \\ h^{-1}(x) &= x + x^2 h_2 + x^3 h_3 + \dots \end{aligned} \quad (\text{B.17})$$

Equating the coefficients of  $x^k$  on both sides of the functional equation yields  $h_k$  order by order as a function of  $f_2, f_3, \dots$ . If  $h(x)$  is a conjugation, so is any scaling  $h(bx)$  of the function for a real number  $b$ . Hence the value of  $h'(0)$  is not determined by the functional equation (B.16); it is convenient to set  $h'(0) = 1$ .

The algebra is not particularly illuminating and best left to computers. In any case, for the time being we will not use much beyond the first, linear term in these expansions.

Here we have assumed  $|\Lambda| \neq 1$ . If the fixed point has vanishing  $k-1$  derivatives, the conjugacy is to the  $k$ th *normal form*.

In multiple dimensions,  $\Lambda$  is replaced by the Jacobian matrix, and one has to check that the eigenvalues  $M$  are non-resonant, that is, there is no integer linear relation between the Floquet exponents (5.4).

remark B.3

## B.4 Rectification of a periodic orbit

In sect. B.3.1 we have constructed the conjugation function for a fixed point. Here we turn to the problem of constructing it for periodic orbits. Each point around the



cycle has a differently distorted neighborhood, with differing second and higher order derivatives, so we need to compute a different conjugation function  $h_a$  at each periodic point  $x_a$ . We expand the map  $f$  around each periodic point along the cycle,



$$y_a(\phi) = f_a(\phi) - x_{a+1} = \phi f_{a,1} + \phi^2 f_{a,2} + \dots \tag{B.18}$$

where  $x_a$  is a point on the cycle,  $f_a(\phi) = f(x_a + \phi)$  is centered on the periodic orbit, and the index  $k$  in  $f_{a,k}$  refers to the  $k$ th order in the expansion (B.17).

For a periodic orbit the conjugation formula (B.16) generalizes to

$$f_a(\phi) = h_{a+1}^{-1}(f'_a(0)h_a(\phi)), \quad a = 1, 2, \dots, n,$$

point by point. The conjugation functions  $h_a$  are obtained in the same way as before, by equating coefficients of the expansion (B.17), and assuming that the cycle Floquet multiplier  $\Lambda = \prod_{a=0}^{n-1} f'(x_a)$  is not marginal,  $|\Lambda| \neq 1$ . The explicit expressions for  $h_a$  in terms of  $f$  are obtained by iterating around the whole cycle,

$$f^n(x_a + \phi) = h_a^{-1}(\Lambda h_a(\phi)) + x_a. \tag{B.19}$$

evaluated at each periodic point  $a$ . Again we have the freedom to set  $h'_a(0) = 1$  for all  $a$ . remark B.2

### B.4.1 Repeats of cycles

We have traded our initial nonlinear map  $f$  for a (locally) linear map  $\Lambda y$  and an equally complicated conjugation function  $h$ . What is gained by rewriting the map  $f$  in terms of the conjugacy function  $h$ ? Once the neighborhood of a fixed point is linearized, the iterates of  $f$  are trivialized; from the conjugation formula (B.17) one can compute the derivatives of a function composed with itself  $r$  times:

$$f^r(x) = h^{-1}(\Lambda^r h(x)).$$

One can already discern the form of the expansion for an arbitrary iterate; the answer will depend on the conjugacy function  $h(x)$  computed for a *single* application of mapping  $f$ , and all the dependence on the iterate number will be carried by factors that are polynomial functions of  $\Lambda^r$ , a considerable simplification. The beauty of the idea is difficult to gauge at this stage—an appreciation only sets in when one starts computing perturbative corrections, whether in celestial mechanics (where the method was born), or quantum or stochastic corrections to ‘semiclassical’ approximations.



in depth:  
appendix C.4, p. 836

## Résumé

The dynamical system  $(\mathcal{M}, f)$  is invariant under the group of all smooth conjugacies

$$(\mathcal{M}, f) \rightarrow (\mathcal{M}', g) = (h(\mathcal{M}), h \circ f \circ h^{-1}).$$

This invariance can be used to (i) find a simplified representation for the flow and (ii) identify a set of invariants, numbers computed within a particular choice of  $(\mathcal{M}, f)$ , but invariant under all  $\mathcal{M} \rightarrow h(\mathcal{M})$  smooth conjugacies.

The  $2D$ -dimensional phase space of an integrable Hamiltonian system of  $D$  degrees of freedom is fully foliated by  $D$ -tori. In the same spirit, for a uniformly hyperbolic, chaotic dynamical system, one would like to transform to a coordinate frame in which the stable and unstable manifolds form a set of transversally intersecting hyper-planes, with the flow everywhere locally hyperbolic. That cannot be achieved in general: Fully globally integrable and fully globally chaotic flows are a very small subset of all possible flows, a ‘set of measure zero’ in the world of all dynamical systems.

What we *really* care about is developing invariant notions for a given dynamical system. The totality of smooth one-to-one nonlinear coordinate transformations  $h$  that map all trajectories of a given dynamical system  $(\mathcal{M}, f')$  onto all trajectories of dynamical systems  $(\mathcal{M}', g')$  gives us a huge equivalence class, much larger than the equivalence classes familiar from the theory of linear transformations. In the theory of Lie groups, the full invariant specification of an object is given by a finite set of Casimir invariants. What a good full set of invariants for a group of general nonlinear smooth conjugacies might be is not known, but the set of all periodic orbits and their Floquet multipliers turns out to be a good start.

## Commentary

**Remark B.1** Rectification of flows. See Section 2.2.5 of ref. [B.10] for a pedagogical introduction to smooth coordinate reparameterizations. Explicit examples of transformations into canonical coordinates for a group of scalings and a group of rotations are worked out.

**Remark B.2** Rectification of maps. The methods outlined above are standard in the analysis of fixed points and the construction of normal forms for bifurcations, see for example refs. [1.26, 12.34, B.2, B.3, B.4, B.5, B.6, B.7, 3.11]. The geometry underlying such methods is elegant, and we enjoyed reading, for example, Percival and Richards [B.8], chaps. 2 and 4 of Ozorio de Almeida’s monograph [B.9], and, as always, Arnol’d [B.1].

Recursive formulas for the evaluation of derivatives needed to evaluate (B.17) are given, for example, in Appendix A of ref. [16.9]. Section 10.6 of ref. [B.11] describes

in detail the smooth conjugacy that relates the Ulam map (11.5) to the tent map (11.4). For ‘negative Schwartzian derivatives,’ families of conjugacies of Ulam-type maps, associated Lyapunov exponents, continuous measures and further pointers to literature, see ref. [B.12].

**Remark B.3** A resonance condition. In the hyperbolic case there is a resonance condition that must be satisfied: none of the Floquet exponents may be related by ratios of integers. That is, if  $\Lambda_{p,1}, \Lambda_{p,2}, \dots, \Lambda_{p,d}$  are the Floquet multipliers of the Jacobian matrix, then they are in resonance if there exist integers  $n_1, \dots, n_d$  such that

$$(\Lambda_{p,1})^{n_1} (\Lambda_{p,2})^{n_2} \cdots (\Lambda_{p,d})^{n_d} = 1.$$

If there is resonance, one may get corrections to the basic conjugation formulas in the form of monomials in the variables of the map. (R. Mainieri)

## Exercises

**B.1. Harmonic oscillator in polar coordinates:** Given a harmonic oscillator (B.2) that follows  $\dot{p} = -q$  and  $\dot{q} = p$ , use (B.4) to rewrite the system in polar coordinates (B.3) and find equations for  $r$  and  $\theta$ .

1. Show that the 1-dimensional state space of the rewritten system is the quotient space  $\mathcal{M}/\text{SO}(2)$ .
2. Construct a Poincaré section of the quotiented flow.

**B.2. Coordinate transformations.** Changing coordinates is conceptually simple, but can become confusing when carried out in detail. The difficulty arises from confusing functional relationships, such as  $x(t) = h^{-1}(y(t))$  with numerical relationships, such as  $w(y) = h'(x)v(x)$ . Working through an example will clear this up.

- (a) The differential equation in  $\mathcal{M}$  is  $\dot{x} = \{2x_1, x_2\}$  and the change of coordinates from  $\mathcal{M}$  to  $\mathcal{M}'$  is  $h(x_1, x_2) = \{2x_1 + x_2, x_1 - x_2\}$ . Solve for  $x(t)$ . Find  $h^{-1}$ .
- (b) Show that in the transformed space  $\mathcal{M}'$ , the differential equation is

$$\frac{d}{dt} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 5y_1 + 2y_2 \\ y_1 + 4y_2 \end{bmatrix}.$$

Solve this system. Does it match the solution in the  $\mathcal{M}$  space?

**B.3. Linearization for maps.** Let  $f : C \rightarrow C$  be a map from the complex numbers into themselves, analytic at the origin with a fixed point. By manipulating power series, find the first few terms of the map  $h$  that conjugates  $f$  to  $az$ , that is,

$$f(z) = h^{-1}(ah(z)).$$

There are conditions on the derivative of  $f$  at the origin to assure that the conjugation is always possible. Formulate these conditions by examining the series

(difficulty: medium) (R. Mainieri)

**B.4. Ulam and tent maps.** Show that the smooth conjugacy (2.12)

$$\begin{aligned} g(y_0) &= h \circ f \circ h^{-1}(y_0) \\ y &= h(x) = \sin^2(\pi x/2), \end{aligned}$$

conjugates the tent map  $f(x) = 1 - 2|x - 1/2|$  into the Ulam map  $g(y) = 4y(1 - y)$ . (continued as exercise 6A.1)

## References

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